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September 11, 2006

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**Group Art Unit 3624**  
**Mail Stop: Amendment**

Re: U.S. Utility Patent Application  
 Appl. No.: 09/810,623; Filed: March 19, 2001  
 For: **System, Method and Computer Program Product for Use of Lattices  
 in Valuing Options**  
 Inventor: Elie AYACHE  
 Our Ref: 1776.0010002

Sir:

Transmitted herewith for appropriate action are the following documents:

1. Petition for Extension of Time Under 37 C.F.R. § 1.136(a);
2. Reply Under 37 C.F.R. § 1.111;
3. One (1) return postcard; and
4. Credit Card Payment Form (PTO-2038) in the amount of \$510.00 to cover the three (3) month extension of time fee.

It is respectfully requested that the attached postcard be stamped with the date of filing of these documents, and that it be returned to our courier. In the event that extensions of time are necessary to prevent abandonment of this patent application, then such extensions of time are hereby petitioned.

Commissioner for Patents  
September 11, 2006  
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The U.S. Patent and Trademark Office is hereby authorized to charge any fee deficiency, or credit any overpayment, to our Deposit Account No. 19-0036.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



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RES:ddc  
Enclosures

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